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GDL FUND

Form NSAR-B

February 29, 2012

PAGE 1  
000 B000000 12/31/2011  
000 C000000 0001378701  
000 D000000 N  
000 E000000 NF  
000 F000000 Y  
000 G000000 N  
000 H000000 N  
000 I000000 6.1  
000 J000000 A  
001 A000000 THE GDL FUND  
001 B000000 811-21969  
001 C000000 9149215100  
002 A000000 ONE CORPORATE CENTER  
002 B000000 RYE  
002 C000000 NY  
002 D010000 10580  
002 D020000 1422  
003 000000 N  
004 000000 N  
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006 000000 N  
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007 C010100 1  
008 A000001 GABELLI FUNDS, LLC  
008 B000001 A  
008 C000001 801-37706  
008 D010001 RYE  
008 D020001 NY  
008 D030001 10580  
008 D040001 1422  
010 A000001 GABELLI FUNDS, LLC  
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010 C010001 RYE  
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010 C040001 1422  
010 A000002 BNY MELLON INVESTMENT SERVICING (US) INC.  
010 B000002 84-01761  
010 C010002 WILMINGTON  
010 C020002 DE  
010 C030002 19809  
012 A000001 AMERICAN STOCK TRANSFER & TRUST COMPANY  
012 B000001 84-00416  
012 C010001 NEW YORK  
012 C020001 NY  
012 C030001 10038  
013 A000001 ERNST & YOUNG LLP  
013 B010001 PHILADELPHIA  
013 B020001 PA  
013 B030001 19103  
PAGE 2  
014 A000001 GABELLI & COMPANY, INC.  
014 B000001 8-21373  
014 A000002 G.DISTRIBUTORS, LLC  
014 B000002 8-68697  
015 A000001 THE BANK OF NEW YORK MELLON  
015 B000001 C

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015 C010001 EVERETT  
015 C020001 MA  
015 C030001 02149  
015 E010001 X  
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019 C000000 GABELLIGRP  
020 A000001 GABELLI & COMPANY, INC.  
020 B000001 13-2885006  
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020 A000002 BNY CONVERGEX EXECUTION SOLUTIONS LLC  
020 B000002 13-3989198  
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020 A000003 TICONDEROGA SECURITIES LLC  
020 B000003 80-0448316  
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020 A000004 GMP SECURITIES LP  
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020 A000005 DAIWA SECURITIES AMERICA, INC.  
020 B000005 13-5680329  
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020 A000006 BMO NESBITT BURNS SECURITIES LTD.  
020 B000006 10-3854261  
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020 A000007 MORGAN STANLEY & CO., INC.  
020 B000007 13-2655998  
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020 A000008 DEUTSCHE BANK SECURITIES, INC.  
020 B000008 13-2730828  
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020 A000009 MERRILL LYNCH, PIERCE, FENNER & SMITH, INC.  
020 B000009 13-5674085  
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020 A000010 ITG, INC.  
020 B000010 95-4339369  
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022 A000001 BARCLAYS CAPITAL, INC.  
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022 A000002 BHP BILLITON LTD.  
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022 A000004 DANAHER CORP.  
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022 A000005 SANOFI  
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022 A000006 ARCH COAL, INC.  
022 B000006 43-0921172  
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022 A000007 SCHNEIDER ELECTRIC SA

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054	M000000	Y
054	N000000	N
054	O000000	N

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055 A000000 N  
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057 000000 N  
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070 I020000 N  
070 J010000 Y  
070 J020000 Y  
070 K010000 Y

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070 K020000 N  
 070 L010000 Y  
 070 L020000 Y  
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 070 M020000 Y  
     PAGE 7  
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074	R020000	923
074	R030000	0
074	R040000	144280
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074	T000000	293767
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077	Q010000	N
077	Q020000	N
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077	Q030000	N
078	000000	N
080	A000000	TRAVELERS-ST. PAUL FIRE & MARINE INSURANCE
080	B000000	GREAT AMERICAN INSURANCE COMPANY
080	C000000	27375
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081	B000000	36
082	A000000	N
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083	A000000	N
083	B000000	0
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084	B000000	0
085	A000000	Y

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085 B000000 N  
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086 A020000 0  
086 B010000 89  
086 B020000 1133  
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086 D020000 0  
086 E010000 0  
086 E020000 0  
086 F010000 0  
086 F020000 0  
087 A010000 COMMON STOCK  
087 A020000 361570104  
087 A030000 GDL  
087 B010000 7.000% SERIES B CUMULATIVE PREFERRED SHARES  
087 B020000 361570302  
087 B030000 GDL PR B  
088 A000000 N  
088 B000000 N  
088 C000000 N  
088 D000000 Y  
SIGNATURE SCOTT R. FUCHS  
TITLE ASSISTANT TREASURER